

STATE OF MISSOURI
COMBINING STATEMENT OF FIDUCIARY NET ASSETS
PENSION (AND OTHER EMPLOYEE BENEFIT) TRUST FUNDS
June 30, 2008
(In Thousands of Dollars)

	Missouri State Employees' Retirement System		Missouri Department of Transportation and Highway Patrol Employees' Retirement System	Missouri Consolidated Health Care Plan State Retiree Welfare Benefit Trust	Deferred Compensation		Totals
	Missouri State Employees' Plan	Judicial Plan			401 (a) Plan	457 Plan	June 30, 2008
ASSETS							
Cash and Cash Equivalents	\$ 714,626	\$ 6,876	\$ 110	\$ 15,646	\$ 139	\$ 490	\$ 737,887
Investments at Fair Value	7,286,120	70,105	1,685,750	---	314,261	1,094,631	10,450,867
Receivables:							
Accounts Receivable	97,275	1,938	35,006	13,571	180	724	148,694
Interest Receivable	---	---	4,209	---	---	---	4,209
Invested Securities							
Lending Collateral	981,008	9,439	61,380	---	---	---	1,051,827
Prepaid Expenses	83	1	8	---	---	---	92
Capital Assets:							
Land	264	3	84	---	---	---	351
Buildings	3,440	33	582	---	---	---	4,055
Equipment	1,761	17	1,145	---	---	---	2,923
Accumulated Depreciation	(2,169)	(21)	(234)	---	---	---	(2,424)
Total Capital Assets, Net	3,296	32	1,577	---	---	---	4,905
Total Assets	9,082,408	88,391	1,788,040	29,217	314,580	1,095,845	12,398,481
LIABILITIES							
Accounts Payable	150,975	1,453	7,984	124	178	628	161,342
Securities Lending Collateral	997,021	9,593	61,380	---	---	---	1,067,994
Unearned Revenue	---	---	---	2,996	---	---	2,996
Claims Liability	---	---	---	10,451	---	---	10,451
Obligations under Lease Purchase	---	---	1	---	---	---	1
Compensated Absences	382	4	---	---	---	---	386
Total Liabilities	1,148,378	11,050	69,365	13,571	178	628	1,243,170
Net Assets Held in Trust for Benefits	\$ 7,934,030	\$ 77,341	\$ 1,718,675	\$ 15,646	\$ 314,402	\$ 1,095,217	\$ 11,155,311